

TITLE: SYSTEM AND METHOD FOR DISPLAYING OPTION MARKET INFORMATION  
 INVENTOR(S): HOLLERMAN ET AL  
 APPL. NO: 068550 / 0105

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RSEARCH3

SYMBOL	IMB	-E	DISPLAY X	PUTS / CALLS	ZERO	VOLUME	ISSUES
IBM	NL	↑ 99.21	USE PAGE UP, PAGE DOWN, ↑, ↓				
N	2.41	OPEN	CHG +3.81	B N	99.07 A 0	9.30 S	35X1 VLM 8660700
C	94.00	H	99.68 L0	93.97 AH	134.93 AL	80.06 LTV 500	
Y / M / S	95.40	EPS	4.44 PE	22.34 DIV	0.52 YLD	0.52 EX 2 / 07 / 01	
ROOT	L			CHG B	A H	LO OPI	VLM T
APR65.00EC	IBM	DM ↑ A	25.50	PC	34.10 34.90	0.00 0.00	2237 0 3 / 19
APR70.00EC	IBM	DN ↑ A	29.30	+8.30	29.30 30.10	29.30 529	0 1 1:27
APR75.00EC	IBM	DO ↑ A	35.00	PC	24.50 25.30	0.00 0.00	376 0 1 / 18
APR80.00EC	IBM	DP ↑ A	20.00	+4.50	19.80 20.50	20.00 18.40	1737 25 12:38
APR85.00EC	IBM	DQ ↑ A	16.00	+3.70	15.40 16.10	16.00 14.80	969 30 2:16
APR90.00EC	IBM	DR ↑ A	11.70	+3.60	11.20 11.70	11.80 8.40	6196 323 2:39
APR95.00EC	IBM	DS ↑ A	8.00	+2.60	7.70 8.10	8.30 5.00	9082 1633 2:41
APR100.00EC	IBM	DT ↑ A	4.70	+1.50	4.70 5.10	5.20 2.75	13788 1824 2:41
APR105.00EC	IBM	DA ↑ A	2.75	+1.15	2.70 3.00	3.00 1.55	13397 661 2:38
APR110.00EC	IBM	DB ↑ A	1.50	+0.70	1.45 1.60	1.00 .85	16834 803 2:37
APR115.00EC	IBM	DC ↑ A	0.80	+0.30	0.70 0.80	0.85 0.40	14755 276 1:18
APR120.00EC	IBM	DD ↑ A	0.40	+0.20	0.35 0.40	0.40 0.25	19185 82 1:12
APR125.00EC	IBM	DE ↑ A	0.20	+0.05	0.15 0.25	0.20 0.20	9195 13 1:09
APR130.00EC	IBM	DF ↑ A	0.10	--	0.05 0.20	0.10 0.10	6772 12 1:57
APR135.00EC	IBM	DG ↑ A	0.10	PC	0.00 0.15	0.00 0.00	2620 0 3 / 21
APR140.00EC	IBM	DH ↑ A	0.10	PC	0.00 0.15	0.00 0.00	1740 0 3 / 23
APR145.00EC	IBM	DI ↑ A	0.05	PC	0.00 0.15	0.00 0.00	496 0 3 / 21
APR150.00EC	IBM	DJ ↑ A	0.10	PC	0.00 0.10	0.00 0.00	3746 0 2 / 26
APR155.00EC	IBW	DK ↑ A	0.05	PC	0.00 0.10	0.00 0.00	483 0 2 / 22

FIG. 10

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DISPLAY 3 PUTS / CALLS				ZERO VOLUME ISSUES			
SYMBOL IBM-E	USE PAGE UP, PAGE DOWN, ↑, ↓						
IBM	N <sub>L</sub> ↑	99.08	CHG +3.68	B N	99.08 A 0	99.15 S	8540400
0	2.35 OPN	94.00	H 99.68	L <sub>O</sub>	93.97 AH	134.93 AL	100
C	95.40	EPS	4.44	PE	22.32 DIV	0.52 YLD	2 / 07 / 01
S	ROOT	APR	L	B	MAY	JUL	A
100.0Ep	IBM	PT ↓	5.30	5.30	QT ↓	7.50	7.20
105.0Ep	IBM	PA ↑	8.70	8.30	QA ↑	10.50	9.90
110.0Ep	IBM	PB ↓	12.60	12.00	QB ↓	14.80	13.20
115.0Ep	IBM	PC ↓	18.00	16.20	QC ↓	18.30	17.10
120.0Ep	IBM	PD ↓	25.00	20.80	QD ↓	0.00	21.30
125.0Ep	IBM	PE ↓	26.40	25.60	QE ↓	0.00	25.90
130.0Ep	IBM	PF ↓	29.30	30.50	QF ↓	0.00	30.60
135.0Ep	IBM	PG ↓	42.87	35.50	QG ↓	0.00	35.50
140.0Ep	IBM	PH ↓	25.50	40.50	QH ↓	0.00	40.50
145.0Ep	IBM	PI ↓	24.12	45.50	QI ↓	0.00	45.50
150.0Ep	IBM	PJ ↓	55.00	50.50	QJ ↓	0.00	50.50
155.0Ep	IBW	PK ↓	37.62	55.50	56.20		
160.0Ep	IBW	PL ↓	48.12	60.50	61.20		
165.0Ep	IBW	PM ↓	48.75	65.50	66.20		
170.0Ep	IBW	PN ↓	0.00	70.50	71.20		

FIG. 11

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FIG. 12

EQUITY OCM									
DELAY 14:41 VOL 8,745,466 0p 94 M HI 99.68 T LO 93.97 T VALTRD 854.586M									
OPTION MONITOR 2/25 CENTER: 99.01									
BID	ASK	d	IVBD	IVAS	DEBD	GABD	BID	d	ASK
PRICE	PRICE	d	IMP VOLAT BID	IMP VOLAT ASK	DELTA BID	GAMMA BID	IBM \ US	d	IBM \ APRIL
34.50	35.00	.91.81	112.93	.970	.0028	1) 65 - 18)	.05	.25	69.86
29.50	30.30	77.24	104.72	.966	.0037	2) 70 - 19)	.20	.35	72.48
24.90	25.30	77.77	88.12	.931	.0066	3) 75 - 20)	.50	.55	72.53
20.20	20.60	70.13	78.19	.898	.0098	4) 80 - 21)	.55	.85	60.38
15.80	16.10	65.31	69.94	.840	.0144	5) 85 - 22)	1.15	1.35	58.83
11.50	11.90	57.98	62.93	.765	.0204	6) 90 - 23)	1.85	2.15	53.71
7.90	8.20	54.35	57.47	.649	.0263	7) 95 - 24)	3.10	3.40	48.87
4.90	5.20	50.56	53.46	.505	.0304	8) 100 - 25)	5.20	5.70	46.46
2.80	3.00	48.48	50.54	.353	.0296	9) 105 - 26)	7.90	8.40	41.90
1.50	1.65	47.59	49.50	.224	.0243	10) 110 - 27)	11.60	12.10	36.75
.75	.85	47.10	48.88	.129	.0173	11) 115 - 28)	15.70	16.50	N.A.
.35	.50	46.77	50.74	.069	.0109	12) 120 - 29)	20.30	21.10	N.A.
.10	.25	43.42	50.81	.025	.0051	13) 125 - 30)	25.20	26.00	N.A.
.05	.30	44.93	59.53	.013	.0028	14) 130 - 31)	30.20	31.00	N.A.
.30	N.A.	N.A.	66.00	N.A.	N.A.	15) 135 - 32)	35.20	36.00	N.A.
.30	N.A.	N.A.	72.11	N.A.	N.A.	16) 140 - 33)	40.20	41.00	N.A.
.30	N.A.	N.A.	77.89	N.A.	N.A.	17) 145 - 34)	45.20	46.00	N.A.